

DECOMPOSITIONS OF WEIGHTED CONDITIONAL EXPECTATION TYPE OPERATORS

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ABSTRACT. In this paper we investigate boundedness, polar decomposition and spectral decomposition of weighted conditional expectation type operators on $L^2(\Sigma)$.

1. Introduction and Preliminaries

Let (X, Σ, μ) be a complete σ -finite measure space. For any sub- σ -finite algebra $\mathcal{A} \subseteq \Sigma$ with $1 \leq p \leq \infty$, the L^p -space $L^p(X, \mathcal{A}, \mu|_{\mathcal{A}})$ is abbreviated by $L^p(\mathcal{A})$, and its norm is denoted by $\|\cdot\|_p$. All comparisons between two functions or two sets are to be interpreted as holding up to a μ -null set. The support of a measurable function f is defined as $S(f) = \{x \in X; f(x) \neq 0\}$. We denote the vector space of all equivalence classes of almost everywhere finite valued measurable functions on X by $L^0(\Sigma)$.

For a sub- σ -finite algebra $\mathcal{A} \subseteq \Sigma$, the conditional expectation operator associated with \mathcal{A} is the mapping $f \rightarrow E^{\mathcal{A}}f$, defined for all non-negative, measurable function f as well as for all $f \in L^p(\Sigma)$, $1 \leq p \leq \infty$, where $E^{\mathcal{A}}f$, by the Radon-Nikodym theorem, is the unique \mathcal{A} -measurable function satisfying

$$\int_A f d\mu = \int_A E^{\mathcal{A}}f d\mu, \quad \forall A \in \mathcal{A}.$$

As an operator on $L^p(\Sigma)$, $E^{\mathcal{A}}$ is idempotent and $E^{\mathcal{A}}(L^p(\Sigma)) = L^p(\mathcal{A})$. If there is no possibility of confusion, we write $E(f)$ in place of $E^{\mathcal{A}}(f)$. This operator will play a major role in our work and we list here some of its useful properties:

- If g is \mathcal{A} -measurable, then $E(fg) = E(f)g$.
- $|E(f)|^p \leq E(|f|^p)$.
- If $f \geq 0$, then $E(f) \geq 0$; if $f > 0$, then $E(f) > 0$.
- $|E(fg)| \leq E(|f|^p)^{\frac{1}{p}} E(|g|^q)^{\frac{1}{q}}$, where $\frac{1}{p} + \frac{1}{q} = 1$ (Hölder inequality).
- For each $f \geq 0$, $S(f) \subseteq S(E(f))$.

A detailed discussion and verification of most of these properties may be found in [11]. We recall that an \mathcal{A} -atom of the measure μ is an element $A \in \mathcal{A}$ with $\mu(A) > 0$ such that for each $F \in \mathcal{A}$, if $F \subseteq A$, then either $\mu(F) = 0$ or $\mu(F) = \mu(A)$. A measure space (X, Σ, μ) with no atoms is called a non-atomic measure space. It is well-known fact that every σ -finite measure space $(X, \mathcal{A}, \mu|_{\mathcal{A}})$ can be partitioned

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uniquely as $X = (\bigcup_{n \in \mathbb{N}} A_n) \cup B$, where $\{A_n\}_{n \in \mathbb{N}}$ is a countable collection of pairwise disjoint \mathcal{A} -atoms and B , being disjoint from each A_n , is non-atomic (see [12]).

Combinations of conditional expectation operators and multiplication operators appear often in the study of other operators such as multiplication operators, weighted composition operators and integral operators. Specifically, in [9], S.-T. C. Moy characterized all operators on L^p of the form $f \rightarrow E(fg)$ for g in L^q with $E(|g|)$ bounded. Eleven years later, R. G. Douglas, [6], analyzed positive projections on L^1 and many of his characterizations are in terms of combinations of multiplications and conditional expectations. More recently, P.G. Dodds, C.B. Huijsmans and B. De Pagter, [3], extended these characterizations to the setting of function ideals and vector lattices. J. Herron presented some assertions about the operator EM_u on L^p spaces in [7, 8].

In [4, 5] we investigated some classic properties of multiplication conditional expectation operators $M_w EM_u$ on L^p spaces. Let $f \in L^0(\Sigma)$, then f is said to be conditionable with respect to E if $f \in \mathcal{D}(E) := \{g \in L^0(\Sigma) : E(|g|) \in L^0(\mathcal{A})\}$. Throughout this paper we take u and w in $\mathcal{D}(E)$. In this paper we present some results on the boundedness, polar decomposition and spectral decomposition of this operators in $L^2(\Sigma)$, using different methods than those employed in [5].

2. Polar decomposition

Theorem 2.1. The operator $T = M_w EM_u : L^2(\Sigma) \rightarrow L^2(\Sigma)$ is bounded if and only if $(E(|w|^2)^{\frac{1}{2}})(E(|u|^2)^{\frac{1}{2}}) \in L^\infty(\mathcal{A})$ and in this case $\|T\| = \|(E(|w|^2)^{\frac{1}{2}})(E(|u|^2)^{\frac{1}{2}})\|_\infty$.

Proof Suppose that $(E(|w|^2)^{\frac{1}{2}})(E(|u|^2)^{\frac{1}{2}}) \in L^\infty(\mathcal{A})$. Let $f \in L^2(\Sigma)$. Then

$$\|T(f)\|_2^2 = \int_X |wE(uf)|^2 d\mu = \int_X E(|w|^2)|E(uf)|^2 d\mu \leq \int_X E(|w|^2)E(|u|^2)E(|f|^2) d\mu.$$

Since $|E(uf)| \leq (E(|u|^2)^{\frac{1}{2}})(E(|f|^2)^{\frac{1}{2}})$. Thus

$$\|T\| \leq \|E(|w|^2)^{\frac{1}{2}}(E(|u|^2)^{\frac{1}{2}})\|_\infty.$$

To prove the converse, let T be bounded on $L^2(\Sigma)$ and consider the case that $\mu(X) < \infty$. Then for all $f \in L^2(\Sigma)$ we have

$$\begin{aligned} \|T(f)\|_2^2 &= \int_X |wE(uf)|^2 d\mu = \int_X E(|w|^2)|E(uf)|^2 d\mu \\ &\leq \|T\|^2 \int_X |f|^2 d\mu. \end{aligned}$$

For each $n \in \mathbb{N}$, define

$$E_n = \{x \in X : |u(x)|(E(|w|^2))^{\frac{1}{2}}(x) \leq n\}.$$

Each E_n is Σ -measurable and $E_n \uparrow X$. Define $G_n = E_n \cap S$ for each $n \in \mathbb{N}$, where $S = S(|u|(E(|w|^2))^{\frac{1}{2}})$. Let $A \in \mathcal{A}$ and define

$$f_n = \bar{u}(E(|w|^2))^{\frac{1}{2}} \chi_{G_n \cap A}$$

for each $n \in \mathbb{N}$. It is clear that $f_n \in L^\infty(\Sigma)$ for all n (which in our case implies $f_n \in L^2(\Sigma)$). For each n ,

$$\begin{aligned} \|T(f_n)\|_2^2 &= \int_X E(|w|^2) |E(uf_n)|^2 d\mu \\ &= \int_X (E(|w|^2))^2 (E(|u|^2 \chi_{G_n} \chi_A))^2 d\mu \\ &= \int_A [E(|w|^2) E(|u|^2 \chi_{G_n})]^2 d\mu \\ &\leq \|T\|^2 \int_X |f_n|^2 d\mu \\ &= \|T\|^2 \int_A E(|u|^2 \chi_{G_n}) E(|w|^2) d\mu. \end{aligned}$$

Since A is an arbitrary \mathcal{A} -measurable set and the integrands are both \mathcal{A} -measurable functions, we have

$$[E(|w|^2) E(|u|^2 \chi_{G_n})]^2 \leq \|T\|^2 E(|u|^2 \chi_{G_n}) E(|w|^2)$$

almost everywhere. That is

$$[E(((E(|w|^2))^{\frac{1}{2}} |u| \chi_{E_n})^2 \chi_S)]^2 \leq \|T\|^2 E((|u| \chi_{E_n} (E(|w|^2))^{\frac{1}{2}})^q \chi_S).$$

Since

$$S = \sigma(|u| (E(|w|^2))^{\frac{1}{2}}) = \sigma |u|^2 E(|w|^2)$$

and

$$|u|^2 E(|w|^2) \chi_S = |u|^2 E(|w|^2),$$

we have

$$E(((E(|w|^2))^{\frac{1}{2}} |u| \chi_{E_n})^2 \chi_S) \leq \|T\|^2.$$

Thus

$$(E|w|^2)^{\frac{1}{2}} (E|u|^2 \chi_{E_n})^{\frac{1}{2}} \leq \|T\|.$$

This implies that $(E|w|^2)^{\frac{1}{2}} (E|u|^2 \chi_{E_n})^{\frac{1}{2}} \in L^\infty(\mathcal{A})$ and

$$\|(E|w|^2)^{\frac{1}{2}} (E|u|^2)^{\frac{1}{2}}\|_\infty \leq \|T\|.$$

Moreover, since $E_m \uparrow X$, the conditional expectation version of the monotone convergence theorem implies $\|(E(|w|^2))^{\frac{1}{2}} (E(|u|^2))^{\frac{1}{2}}\|_\infty \leq \|T\|$. \square

proposition 2.2. Let $g \in L^\infty(\mathcal{A})$ and let $T = M_w E M_u : L^2(\Sigma) \rightarrow L^2(\Sigma)$ be bounded. If $M_g T = 0$, then $g = 0$ on $\sigma(E(|w|^2) E(|u|^2))$.

Proof. Let $f \in L^2(\Sigma)$. Then $g w E(uf) = M_g T(f) = 0$. Now, by Theorem 2.1

$$0 = \|M_g T\|^2 = \| |g|^2 E(|w|^2) E(|u|^2) \|_\infty,$$

which implies that $|g|^2 E(|w|^2) E(|u|^2) = 0$, and so $g = 0$ on $\sigma(E(|w|^2) E(|u|^2))$. \square

Theorem 2.3. The bounded operator $T = M_w E M_u$ is a partial isometry if and only if $E(|w|^2) E(|u|^2) = \chi_A$ for some $A \in \mathcal{A}$.

Proof. Suppose T is partial isometry. Then $T T^* T = T$, that is $T f = E(|w|^2) E(|u|^2) T f$, and hence $(E(|w|^2) E(|u|^2) - 1) T f = 0$ for all $f \in L^2(\Sigma)$. Put $S = S(E(|u|^2))$ and

$G = S(E(|w|^2))$. By Proposition 2.2. we get that $E(|w|^2)E(|u|^2) = 1$ on $S \cap G$, which implies that $E(|w|^2)E(|u|^2) = \chi_A$, where $A = S \cap G$.

Conversely, suppose that $E(|w|^2)E(|u|^2) = \chi_A$ for some $A \in \mathcal{A}$. It follows that $A = S \cap G$, and we have

$$TT^*T(f) = E(|w|^2)E(|u|^2)Tf = \chi_{S \cap G}wE(uf) = wE(uf),$$

where we have used the fact that $S(Tf) = S(|Tf|^2) \subseteq S \cap G$, which this is a consequence of Hölder's inequality for conditional expectation E . \square

The spectrum of an operator A is the set

$$\sigma(A) = \{\lambda \in \mathbb{C} : A - \lambda I \text{ is not invertible}\}.$$

It is well known that any bounded operator A on a Hilbert space \mathcal{H} can be expressed in terms of its polar decomposition: $A = UP$, where U is a partial isometry and P is a positive operator. (An operator is positive if $\langle Pf, f \rangle \geq 0$, for all $f \in \mathcal{H}$.) This representation is unique under the condition that $\ker U = \ker P = \ker A$. Moreover, $P = |A| = (A^*A)^{\frac{1}{2}}$.

Let $q(z)$ be a polynomial with complex coefficients: $q(z) = \sum_{n=0}^N \alpha_n z^n$. If T is a bounded operator on $L^2(\Sigma)$, then the operator $q(T)$ is defined by $q(z) = \alpha_0 I + \sum_{n=1}^N \alpha_n T^n$. Let M_φ be a bounded multiplication operator on $L^2(\Sigma)$, then $q(M_\varphi)$ is also bounded and $q(M_\varphi) = M_{q \circ \varphi}$. By the continuous functional calculus, for any $f \in C(\sigma(M_\varphi))$, we have $g(M_\varphi) = M_{g \circ \varphi}$.

Proposition 2.4. Let $S = S(E(|u|^2))$ and $G = S(E(|w|^2))$. If $f \in C(\sigma(M_{E(|u|^2)}))$ and $g \in C(\sigma(M_{E(|w|^2)}))$, Then

$$f(T^*T) = f(0)I + M_{(E(|u|^2))^{-1} \cdot \chi_S} (M_{f \circ (E(|u|^2)E(|w|^2))} - f(0)I) M_{\bar{u}} E M_u$$

and

$$g(TT^*) = g(0)I + M_{(E(|w|^2))^{-1} \cdot \chi_G} (M_{g \circ (E(|u|^2)E(|w|^2))} - g(0)I) M_w E M_{\bar{w}}.$$

Proof. For all $f \in L^2(\Sigma)$, $T^*T(f) = \bar{u}E(|w|^2)E(uf)$ and $TT^*(f) = wE(|u|^2)E(\bar{w}f)$. By induction, for each $n \in \mathbb{N}$,

$$(T^*T)^n(f) = \bar{u}(E(|w|^2))^n(E(|u|^2))^{n-1}E(uf), \quad (TT^*)^n(f) = w(E(|u|^2))^n(E(|w|^2))^{n-1}E(\bar{w}f).$$

So

$$q(T^*T) = q(0)I + M_{(E(|u|^2))^{-1} \cdot \chi_S} (M_{q \circ (E(|u|^2)E(|w|^2))} - q(0)I) M_{\bar{u}} E M_u$$

and

$$q(TT^*) = q(0)I + M_{(E(|w|^2))^{-1} \cdot \chi_G} (M_{q \circ (E(|u|^2)E(|w|^2))} - q(0)I) M_w E M_{\bar{w}}.$$

By the Weierstrass approximation theorem we conclude that, for every $f \in C(\sigma(M_{E(|u|^2)}))$ and $g \in C(\sigma(M_{E(|w|^2)}))$,

$$f(T^*T) = f(0)I + M_{(E(|u|^2))^{-1} \cdot \chi_S} (M_{f \circ (E(|u|^2)E(|w|^2))} - f(0)I) M_{\bar{u}} E M_u$$

and

$$g(TT^*) = g(0)I + M_{(E(|w|^2))^{-1} \cdot \chi_G} (M_{g \circ (E(|u|^2)E(|w|^2))} - g(0)I) M_w E M_{\bar{w}}.$$

Theorem 2.5. The unique polar decomposition of $T = M_w E M_u$ is $U|T|$, where

$$|T|(f) = \left(\frac{E(|w|^2)}{E(|u|^2)} \right)^{\frac{1}{2}} \chi_S \bar{u} E(uf), \quad U(f) = \left(\frac{\chi_{S \cap G}}{E(|w|^2)E(|u|^2)} \right)^{\frac{1}{2}} w E(uf),$$

for all $f \in L^2(\Sigma)$.

Proof. By Proposition 2.4 we have

$$|T|(f) = (T^*T)^{\frac{1}{2}}(f) = \left(\frac{E(|w|^2)}{E(|u|^2)} \right)^{\frac{1}{2}} \chi_S \bar{u} E(uf).$$

Define a linear operator U whose action is given by

$$U(f) = \left(\frac{\chi_{S \cap G}}{E(|w|^2)E(|u|^2)} \right)^{\frac{1}{2}} w E(uf), \quad f \in L^2(\Sigma).$$

Then $T = U|T|$ and by Theorem 2.3, U is a partial isometry. Also, it is easy to see that $\mathcal{N}(T) = \mathcal{N}(U)$. Since for all $f \in L^2(\Sigma)$, $\|Tf\|_2 = \| |T|f \|_2$, hence $\mathcal{N}(|T|) = \mathcal{N}(U)$ and so this decomposition is unique. \square

Theorem 2.6. The Aluthge transformation of $T = M_w E M_u$ is

$$\widehat{T}(f) = \frac{\chi_S E(uw)}{E(|u|^2)} \bar{u} E(uf), \quad f \in L^2(\Sigma).$$

Proof. Define operator V on $L^2(\Sigma)$ as

$$Vf = \left(\frac{E(|w|^2)}{(E(|u|^2))^3} \right)^{\frac{1}{4}} \chi_S \bar{u} E(uf), \quad f \in L^2(\Sigma).$$

Then we have $V^2 = |T|$ and so by direct computation we obtain

$$\widehat{T}(f) = |T|^{\frac{1}{2}} U |T|^{\frac{1}{2}}(f) = \frac{\chi_S E(uw)}{E(|u|^2)} \bar{u} E(uf).$$

\square

3. Spectral decomposition

The normal operators form one of the best understood and most tractable of classes of operators. The principal reason for this is the spectral theorem, a powerful structure theorem that answers many (not all) questions about these operators. In this section we explore spectral measure and spectral decomposition corresponding to a normal weighted conditional expectation operator EM_u on $L^2(\Sigma)$.

Definition 3.1. If X is a set, Σ a σ -algebra of subsets of X and H a Hilbert space, a spectral measure for (X, Σ, H) is a function $\mathcal{E} : \Sigma \rightarrow B(H)$ having the following properties.

- (a) $\mathcal{E}(S)$ is a projection.
- (b) $\mathcal{E}(\emptyset) = 0$ and $\mathcal{E}(X) = I$.
- (c) If $S_1, S_2 \in \Sigma$. $\mathcal{E}(S_1 \cap S_2) = \mathcal{E}(S_1)\mathcal{E}(S_2)$.
- (d) If $\{S_n\}_{n=0}^\infty$ is a sequence of pairwise disjoint sets in Σ , then

$$\mathcal{E}(\cup_{n=0}^\infty S_n) = \sum_{n=0}^\infty \mathcal{E}(S_n).$$

The spectral theorem says that: For every normal operator T on a Hilbert space H , there is a unique spectral measure \mathcal{E} relative to $(\sigma(T), H)$ such that $T = \int_{\sigma(T)} z d\mathcal{E}$, where z is the inclusion map of $\sigma(T)$ in \mathbb{C} .

J. Herron showed that $\sigma(EM_u) = \text{ess range}(Eu) \cup \{0\}$, [8]. Also, He has proved that: EM_u is normal if and only if $u \in L^\infty(\mathcal{A})$. If $T = EM_u$ is normal, then $T^n = M_{u^n}E$ and $(T^*)^n = M_{\bar{u}^n}E$. So $(T^*)^n T^m = M_{(\bar{u})^n u^m}E$ and

$$P(T, T^*) = \sum_{n,m=0}^{N,M} \alpha_{n,m} T^m (T^*)^n = \sum_{n,m=0}^{N,M} \alpha_{n,m} \bar{u}^n u^m E = P(u, \bar{u})E = EP(u, \bar{u}).$$

Where $p(z, t) = \sum_{n,m=0}^{N,M} \alpha_{n,m} z^m t^n$. If $q(z) = \sum_{n=0}^N \alpha_n z^n$, then $q(T) = \sum_{n=0}^N \alpha_n u^n E$. Hence by the Weierstrass approximation theorem we have $f(T) = M_{f(u)}E$, for all $f \in C(\sigma(EM_u))$. Thus $\phi : C(\sigma(EM_u)) \rightarrow C^*(EM_u, I)$, by $\phi(f) = M_{f(u)}E$, is a unital $*$ -homomorphism. Moreover, by Theorem 2.1.13 of [10], ϕ is also a unique $*$ -isomorphism such that $\phi(z) = EM_u$, where $z : \sigma(EM_u) \rightarrow \mathbb{C}$ is the inclusion map.

If EM_u is normal and compact, then $\sigma(EM_u) = \{0\} \cup \{\lambda_n\}_{n \in \mathbb{N}}$ where $\lambda_n \neq 0$ for all $n \in \mathbb{N}$. So, for each $n \in \mathbb{N}$

$$\begin{aligned} E_n &= \{0 \neq f \in L^2(\Sigma) : E(uf) = \lambda_n f\} \\ &= \{0 \neq f \in L^2(\mathcal{A}) : uf = \lambda_n f\} \\ &= L^2(A_n, \mathcal{A}_n, \mu_n), \end{aligned}$$

where $A_n = \{x \in X : u(x) = \lambda_n\}$, $E_0 = \{f \in L^2(\Sigma) : E(uf) = 0\}$, $\mathcal{A}_n = \{A_n \cap B : B \in \mathcal{A}\}$ and $\mu_n \equiv \mu|_{\mathcal{A}_n}$. It is clear that for all $n, m \in \mathbb{N} \cup \{0\}$, $E_n \cap E_m = \emptyset$. This implies that the spectral decomposition of EM_u is as follows:

$$EM_u = \sum_{n=0}^{\infty} \lambda_n P_{E_n},$$

where P_{E_n} is the orthogonal projection onto E_n . Since EM_u is normal, then $\sigma(EM_u) = \text{ess range}(u) \cup \{0\}$. So $\{\lambda_n\}_{n=0}^{\infty}$ is a resolution of the identity on X .

Suppose that $W = \{u \in L^0(\Sigma) : E(|u|^2) \in L^\infty(\mathcal{A})\}$. If we set $\|u\| = \|(E(|u|^2))^{\frac{1}{2}}\|_\infty$, then W is a complete $*$ -subalgebra of $L^\infty(\Sigma)$.

In the sequel we assume that, $\varphi : X \rightarrow X$ is nonsingular transformation i.e., the measure $\mu \circ \varphi^{-1}$ is absolutely continuous with respect to the measure μ , and $\varphi^{-1}(\Sigma)$ is a sub- σ -finite algebra of Σ . Put $h = d\mu \circ \varphi^{-1}/d\mu$ and $E^\varphi = E^{\varphi^{-1}(\Sigma)}$. For $S \in \Sigma$, let $\mathcal{E}(S) : L^2(\Sigma) \rightarrow L^2(\Sigma)$ be defined by

$$\mathcal{E}(S)(f) = E^\varphi M_{\chi_{\varphi^{-1}(S)}}(f),$$

i.e.,

$$\mathcal{E}(S) = E^\varphi M_{\chi_{\varphi^{-1}(S)}}.$$

\mathcal{E} defines a spectral measure for $(X, \Sigma, L^2(\mu))$. If $E^\varphi M_u$ is normal on $L^2(\Sigma)$, then by Theorem 2.5.5 of [10], \mathcal{E} is the unique spectral measure corresponding to $*$ -homomorphism ϕ that is defined as follows:

$$\phi : C(\sigma(E^\varphi M_u)) \rightarrow C^*(EM_u, I), \quad \phi(f) = E^\varphi M_{f(u)}.$$

So, for all $f \in C(\sigma(E^\varphi M_u))$ we have

$$\phi(f) = \int_X f d\mathcal{E}.$$

In [1] it is explored that which sub- σ -algebras of Σ are of the form $\varphi^{-1}(\Sigma)$ for some nonsingular transformation $\varphi : X \rightarrow X$. These observations establish the following theorem.

Theorem 3.2. Let (X, Σ, μ) be a σ -finite measure space, $\varphi : X \rightarrow X$ be a nonsingular transformation and let u be in $L^\infty(\varphi^{-1}(\Sigma))$. Consider the operator $E^\varphi M_u$ on $L^2(\Sigma)$. Then the set function \mathcal{E} that is defined as: $\mathcal{E}(S) = E^\varphi M_{\chi_{\varphi^{-1}(S)}}$ for $S \in \Sigma$, is a spectral measure. Also, \mathcal{E} has compact support and

$$E^\varphi M_u = \int z d\mathcal{E}.$$

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